

FIG. 1.

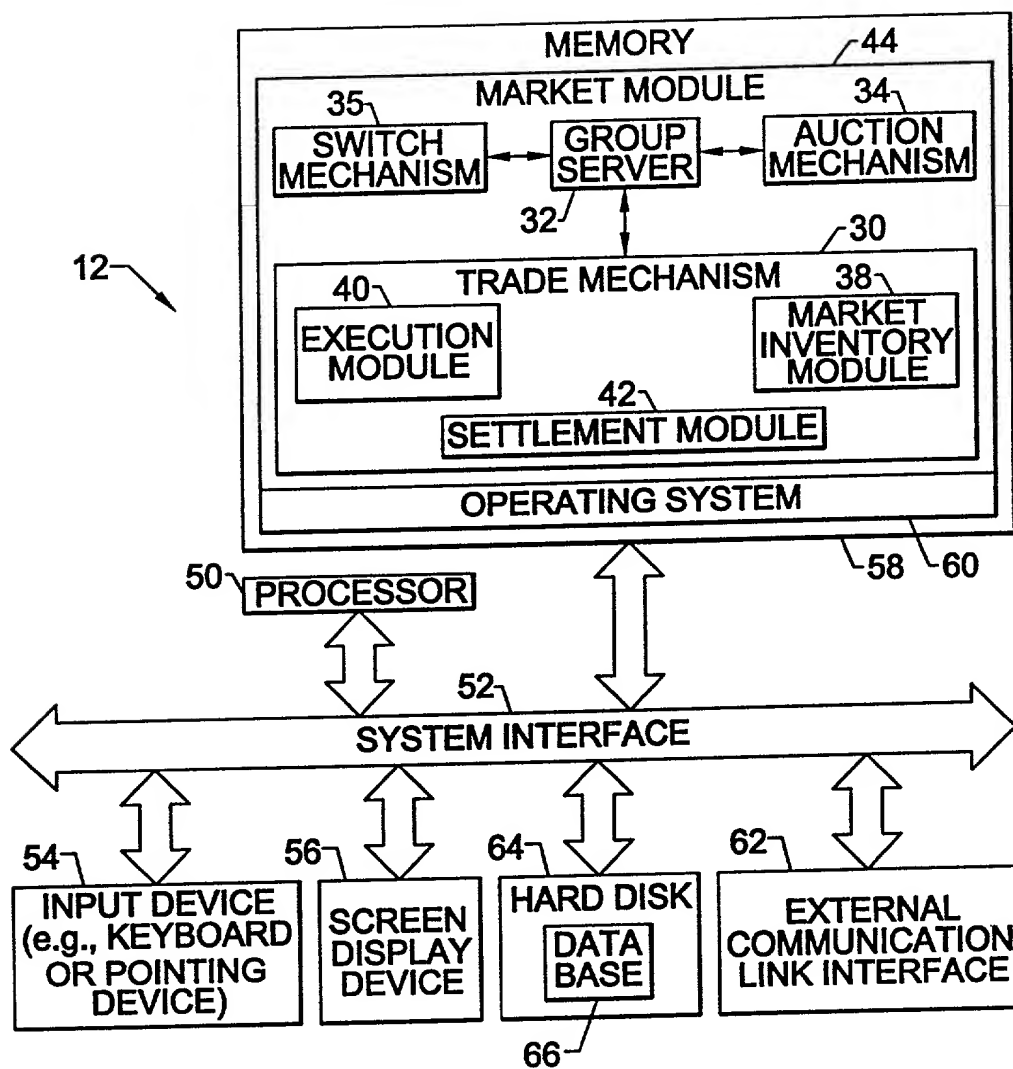


FIG. 2.

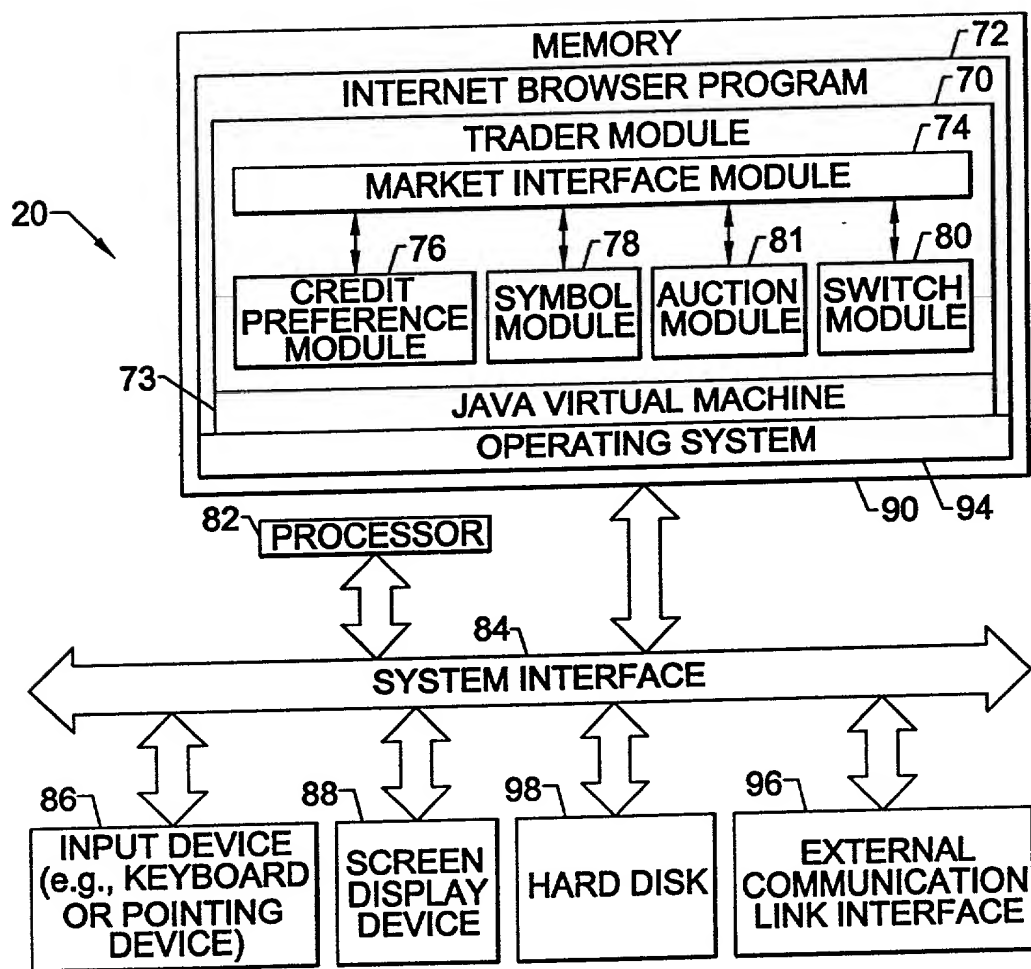
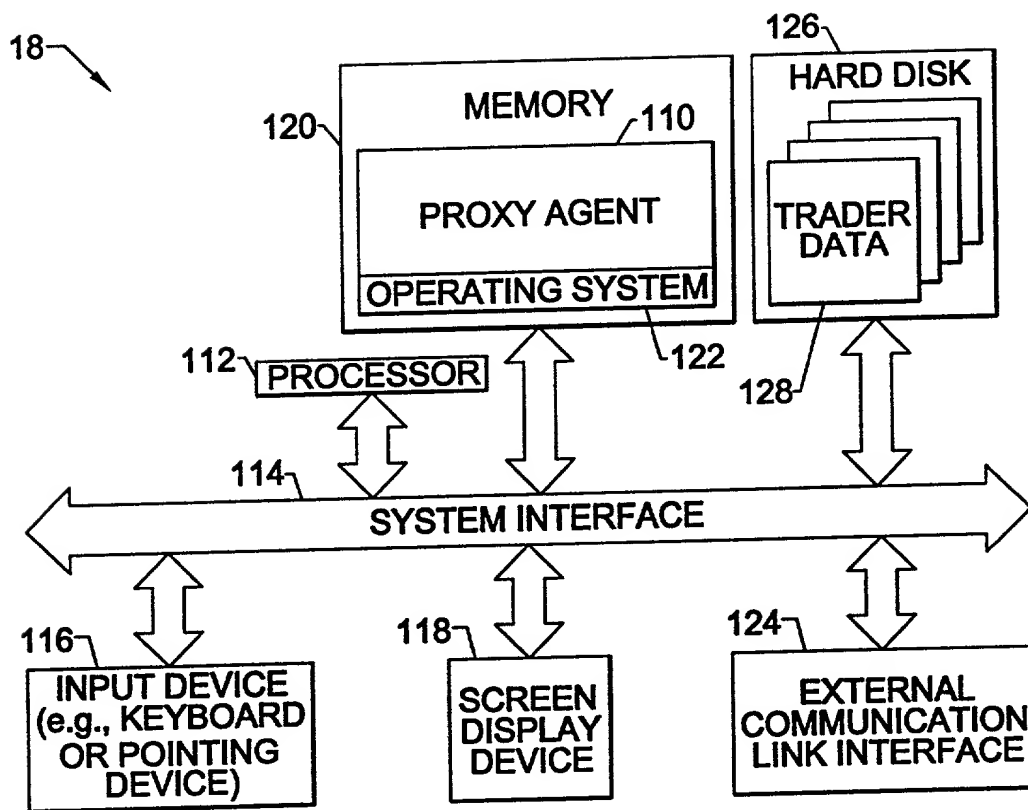


FIG. 3.



**FIG. 4.**

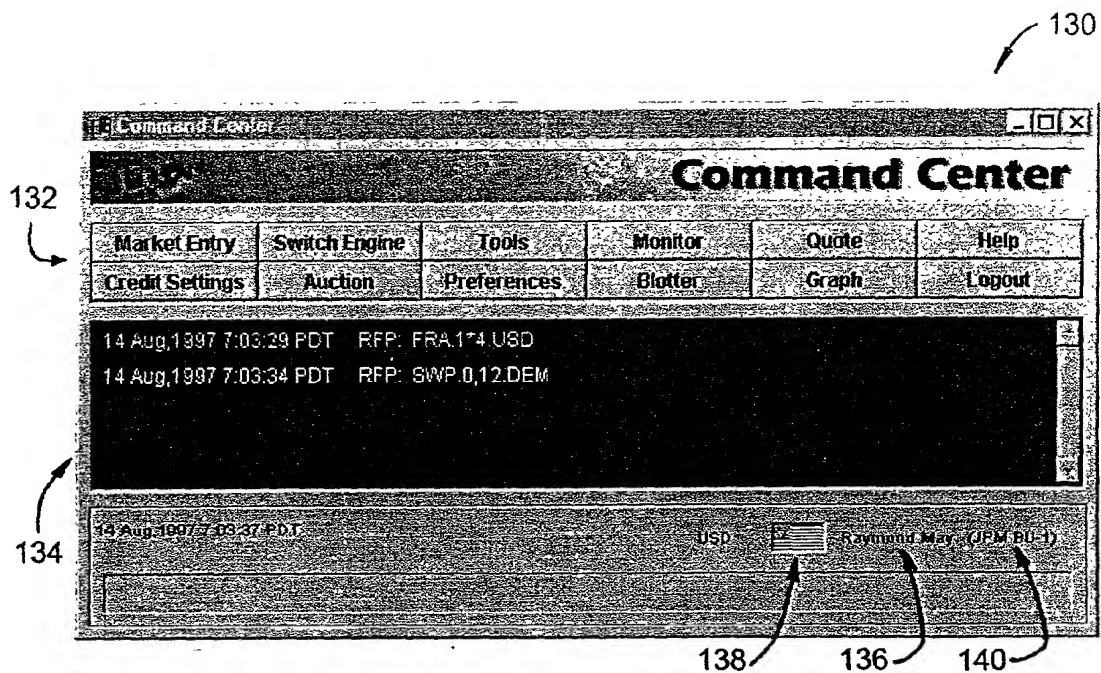


FIG. 5.

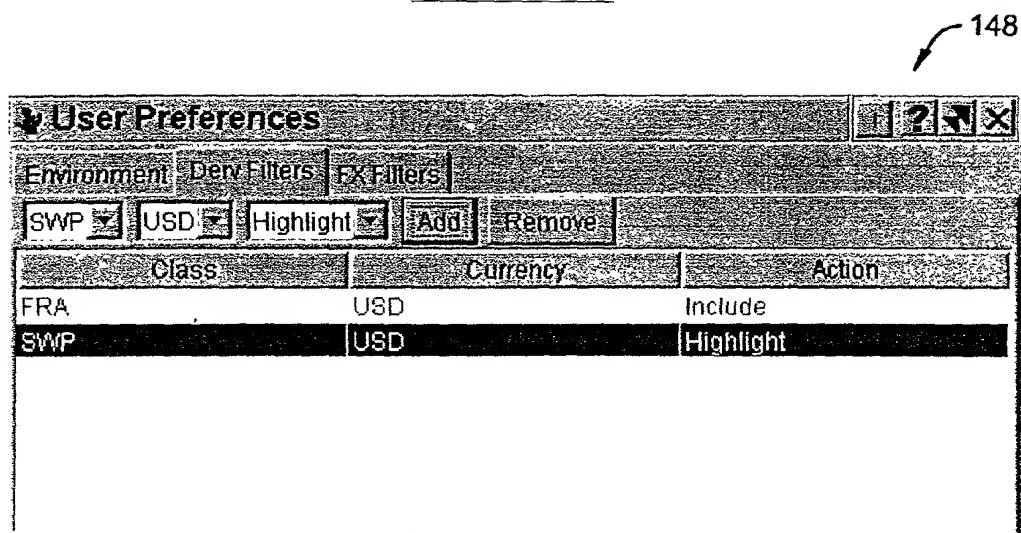


FIG. 6A.

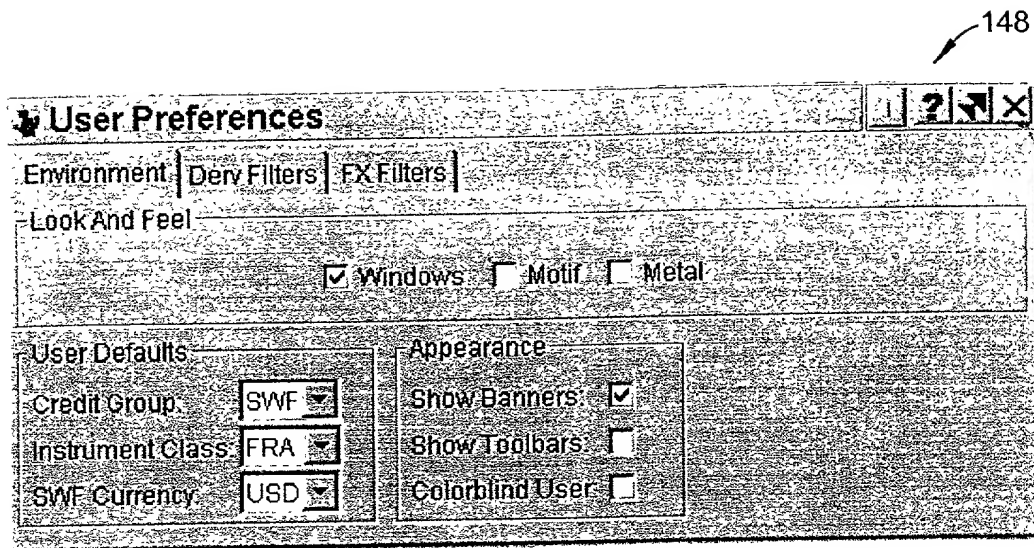


FIG. 6B.

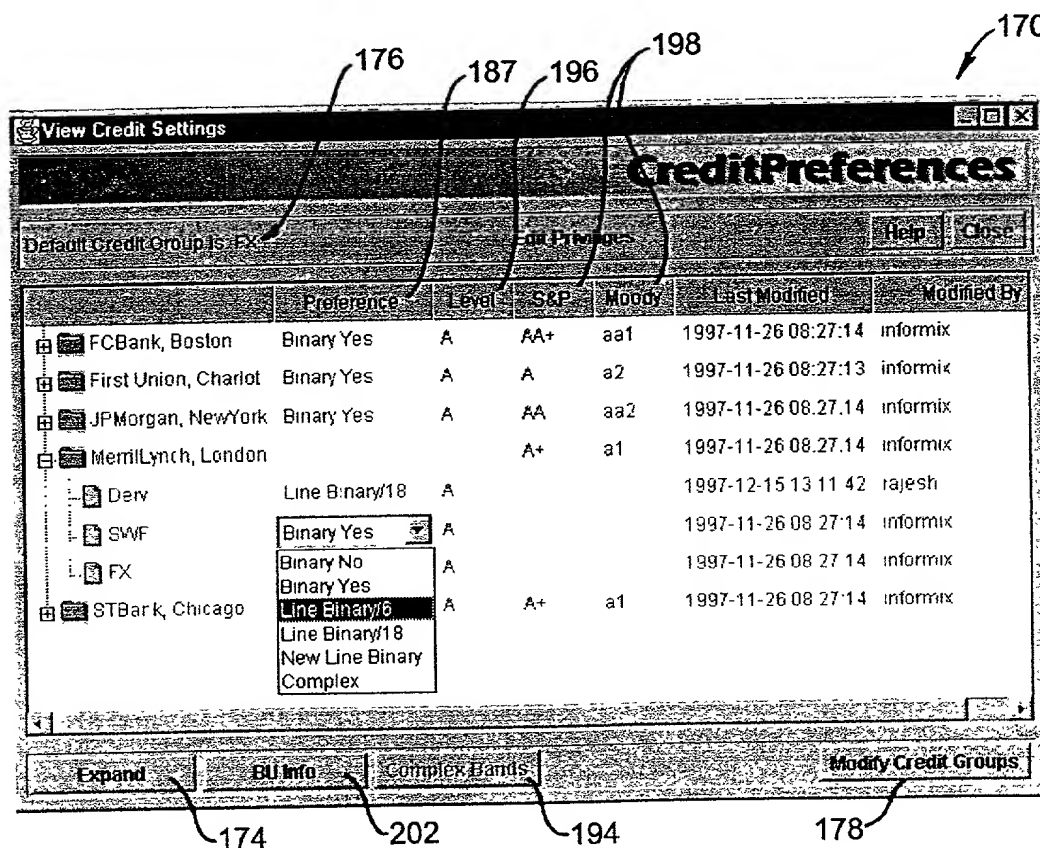


FIG. 7.

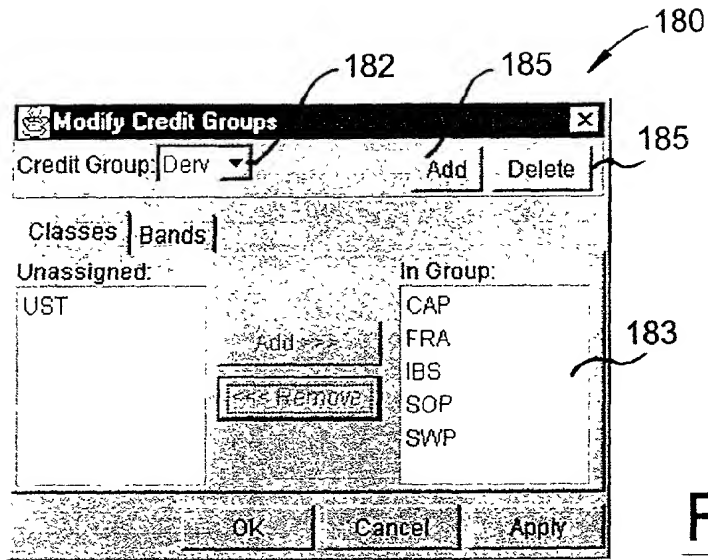


FIG. 8A.

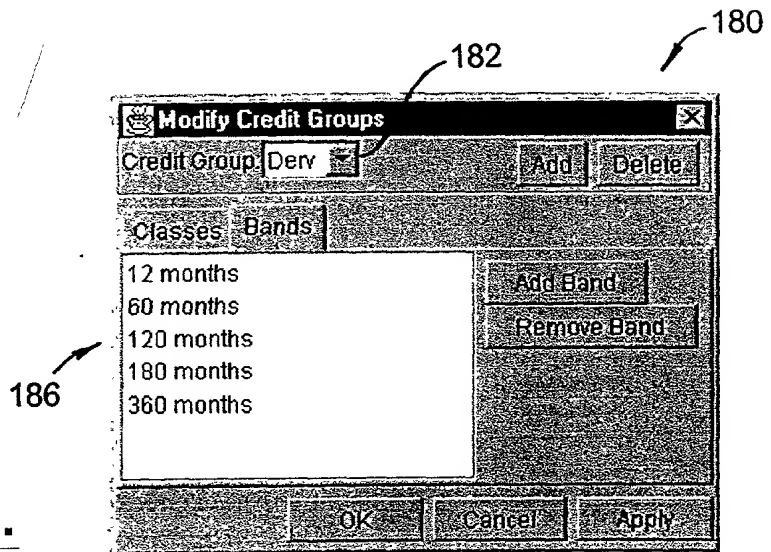


FIG. 8B.

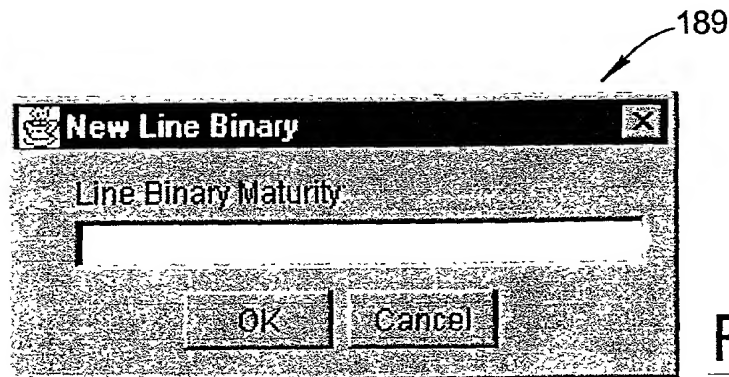
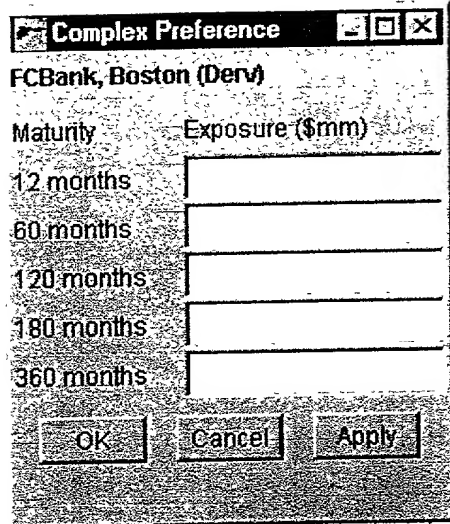


FIG. 9A.

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A screenshot of a software dialog box titled "Complex Preference". The title bar includes standard window controls (minimize, maximize, close) and a checkmark icon. Below the title bar, the text "FCBank, Boston (Derv)" is displayed. The main area contains two columns: "Maturity" and "Exposure (\$mm)". Under "Maturity", there are five radio button options: "12 months", "60 months", "120 months", "180 months", and "360 months". Each option is aligned with an empty text input field in the "Exposure (\$mm)" column. At the bottom of the dialog, there are three buttons: "OK", "Cancel", and "Apply".

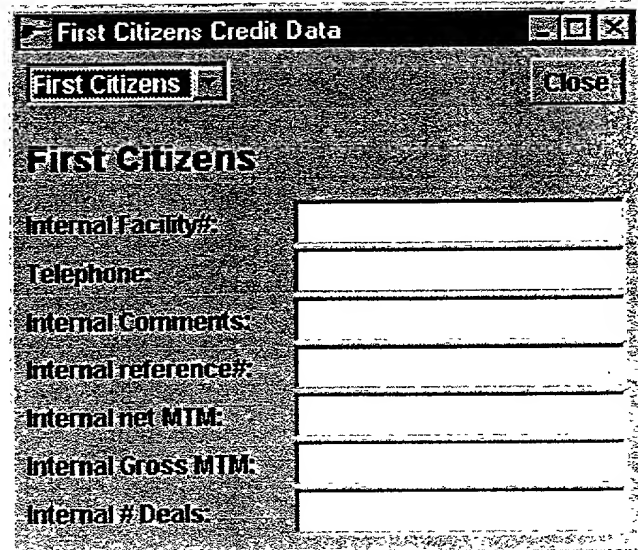
Maturity	Exposure (\$mm)
12 months	
60 months	
120 months	
180 months	
360 months	

OK Cancel Apply

FIG. 9B.

FIG. 10.

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A screenshot of a software form titled "First Citizens Credit Data". The title bar includes standard window controls and a "Close" button. Below the title bar, there is a section header "First Citizens" with a small icon to its right. The form contains several labeled input fields, each followed by a horizontal line for text entry: "Internal Facility#:", "Telephone:", "Internal Comments:", "Internal reference#:", "Internal net MTM:", "Internal Gross MTM:", and "Internal # Deals:". The form has a dark, textured background.

First Citizens

Internal Facility#:

Telephone:

Internal Comments:

Internal reference#:

Internal net MTM:

Internal Gross MTM:

Internal # Deals:



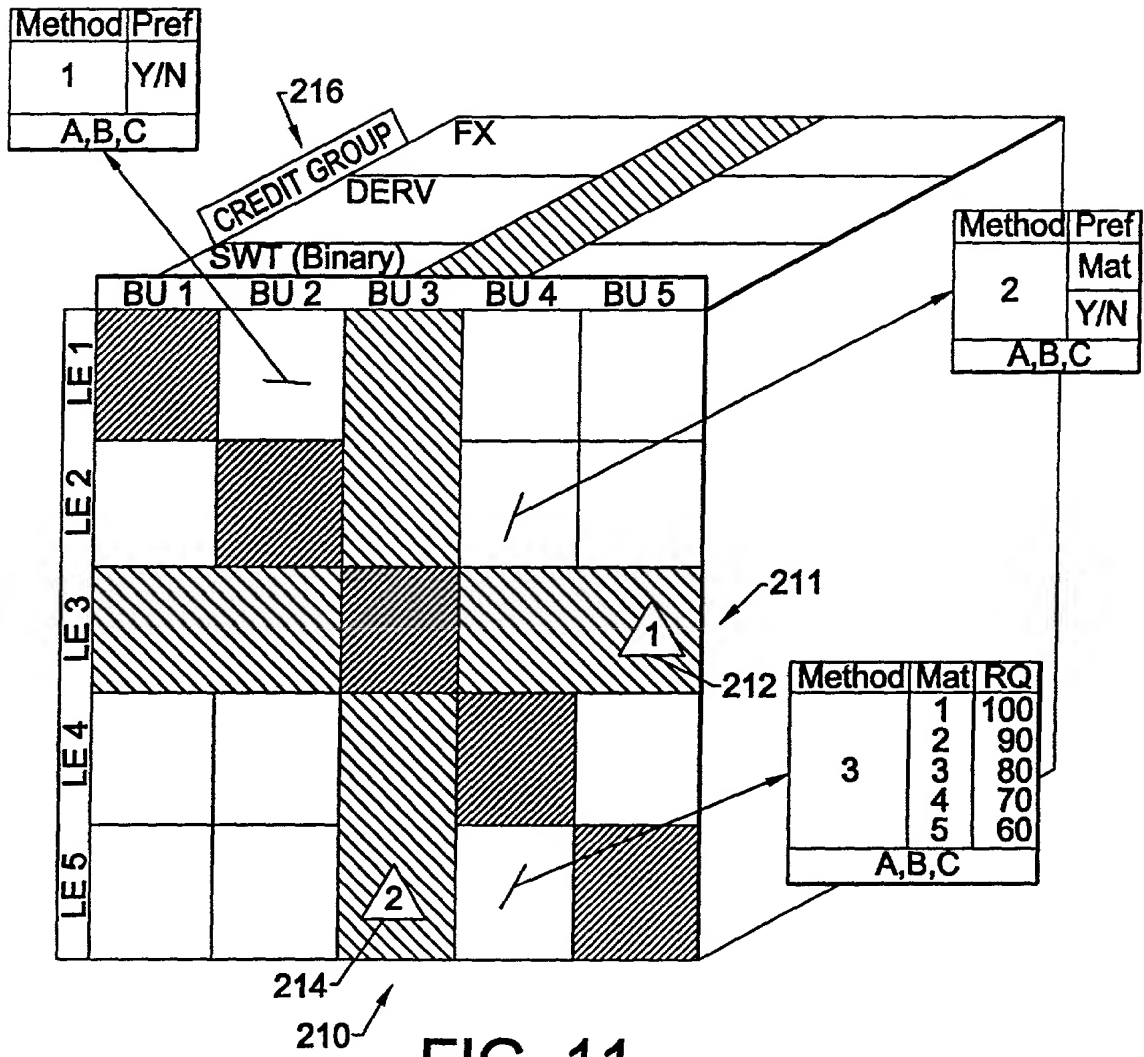


FIG. 11.

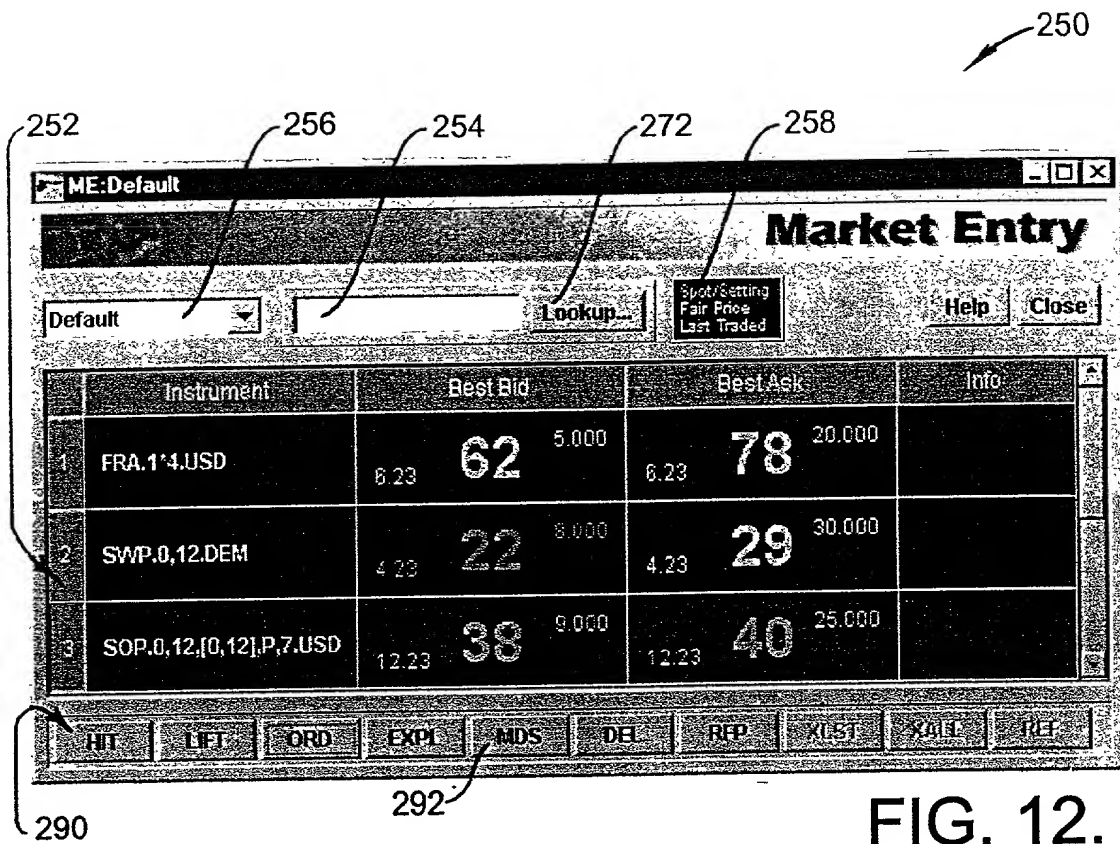


FIG. 12.

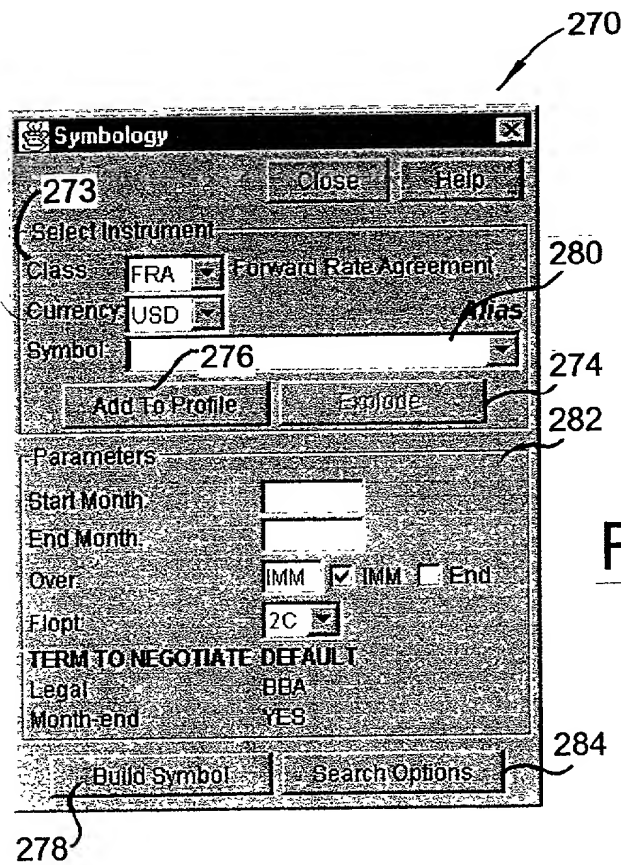


FIG. 13.

294

**Place Passive Order [BUY]**

FRA 2,5,1,3L USD #2

Order Type: ☒ Bid ☐ Ask

Price:

Quantity (mm):

Good Until: Logout

FIG. 14A.

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**Hit Order [SELL]**

FRA 1,4,E,3L USD #1

Order Price: 5.5

Order Quantity: 25

FIG. 14B.

302

**FRA 1\*4 USD**

**Market Details**

FRA 1 4 USD 304 306

	Bid Quantity	Bid Price	Ask Price	Ask Quantity	
			6.2380	12,000,000	A
			6.2378	9,000,000	A
			6.2378	11,000,000	A
A	5,000,000	6.2362			
A	12,000,000	6.2361			
Fair Price 7.456		Spot/Setting 0.352		Last Traded 7.345	

308

FIG. 15.

320

Outstanding Orders								-	□	×	
Submit All		Refer All		Cancel All		Cancel		Help			Close
Status	Symbol	Order Type	Price	Quantity	Fair Price	Good Until	Submit				
OPNX	FRA 1*4 USD	Buy	6.2362	5,000,000		LOGOUT	SUBMIT				
OPNX	FRA 1*4 USD	Buy	6.2361	12,000,000		LOGOUT	SUBMIT				
OPNX	FRA 1*4 USD	Sell	6.2378	11,000,000		LOGOUT	SUBMIT				
OPNX	FRA 1*4 USD	Sell	6.2378	9,000,000		LOGOUT	SUBMIT				
OPNX	SWP 0.12 DEM	Buy	1.2322	8,000,000		LOGOUT	SUBMIT				
OPNX	SOP 0.12 10.12 P.7 USD	Buy	12.2338	9,000,000		LOGOUT	SUBMIT				
OPNX	SOP 0.12 10.12 P.7 USD	Sell	12.2340	25,000,000		LOGOUT	SUBMIT				
</											

FIG. 16.

330

Client Monitor										
Symbol	Action	Price	Quantity	Counterparty	Commission	Settle	Process Flow	Settlement ID	Moment	RO
FRA 1*4 USD	Sell	12.0000	8,000,000	M&T New York	TBA	TBA	TBA	TBA	0.000	0.000

FIG. 17.

0987937 06101  
TOT 90" 22E57860

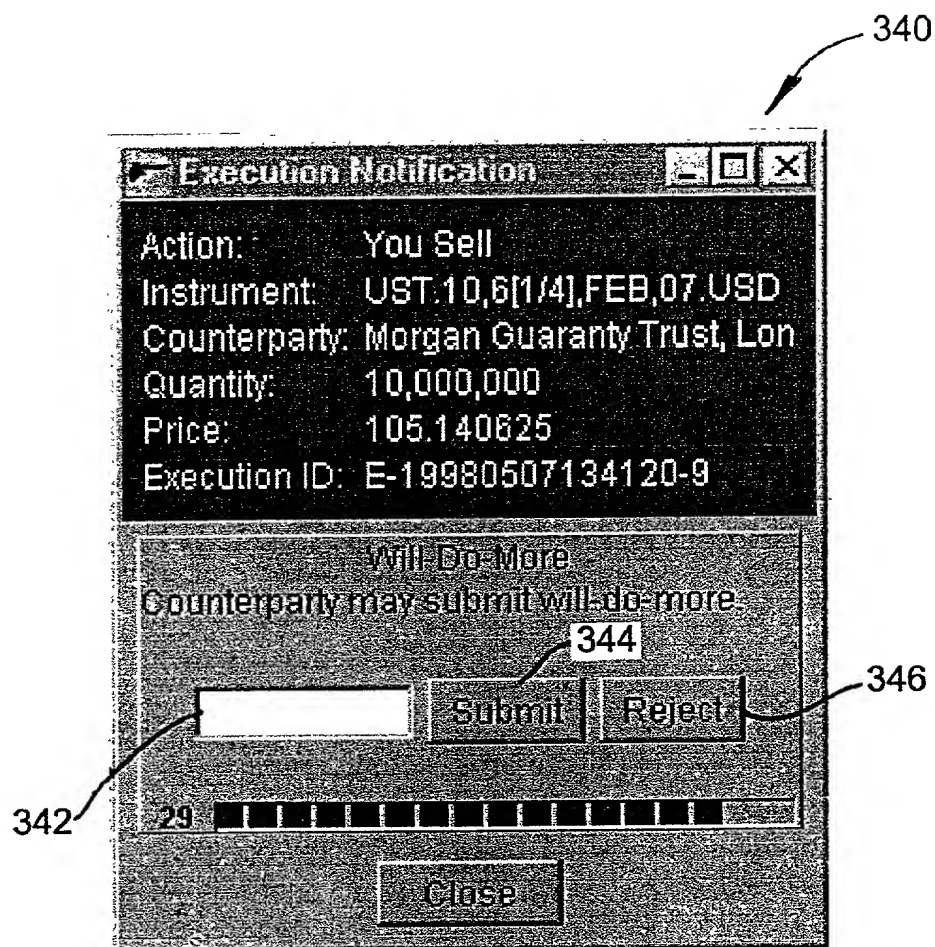


FIG. 18.

350

Action:		You Buy	
Instrument:		SWP.1,12.DEM	
Counterparty:		JP Morgan	
Quantity:		3,000,000	
Price:		3.4567	
Execution ID:		EXN-1223	

352

	Current Value	Default Value
Term		
Legal:	BBA	ISDA
Month-end:	YES	YES
First-Setting:	3.2312	3.2312
Bond Exchange:		
9% 9/2000		
Volume:	100	100
Price:	94.31025	94.31025
Yield	9.036	9.036
Bond Exchange:		
9% 9/2002		
Volume:	100	100
Price:	93.20316	93.20316
Yield:	9.024	9.024

354 356

360 Submit Accept 358

**FIG. 19.**

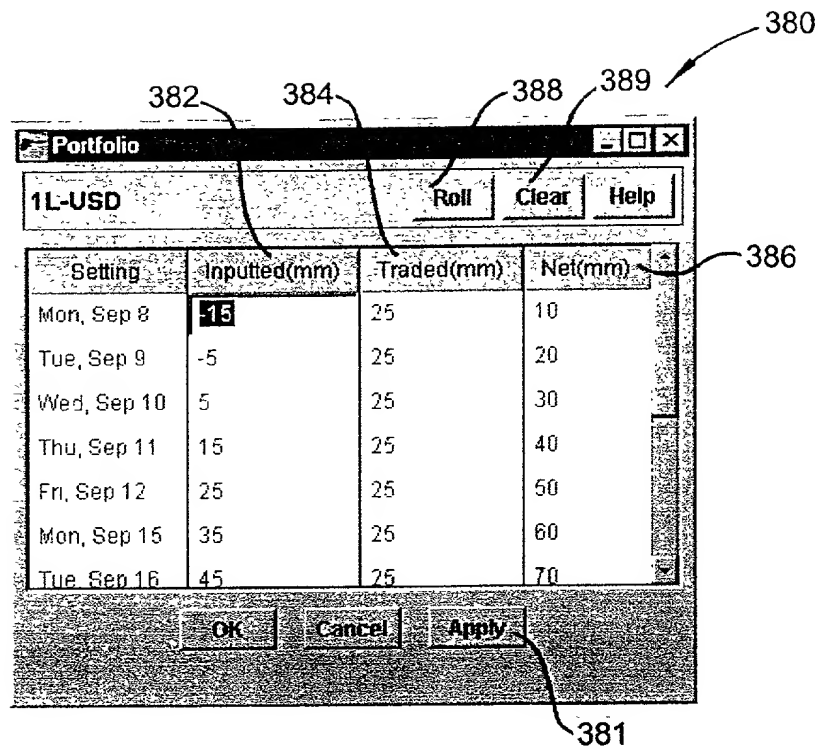


FIG. 20.

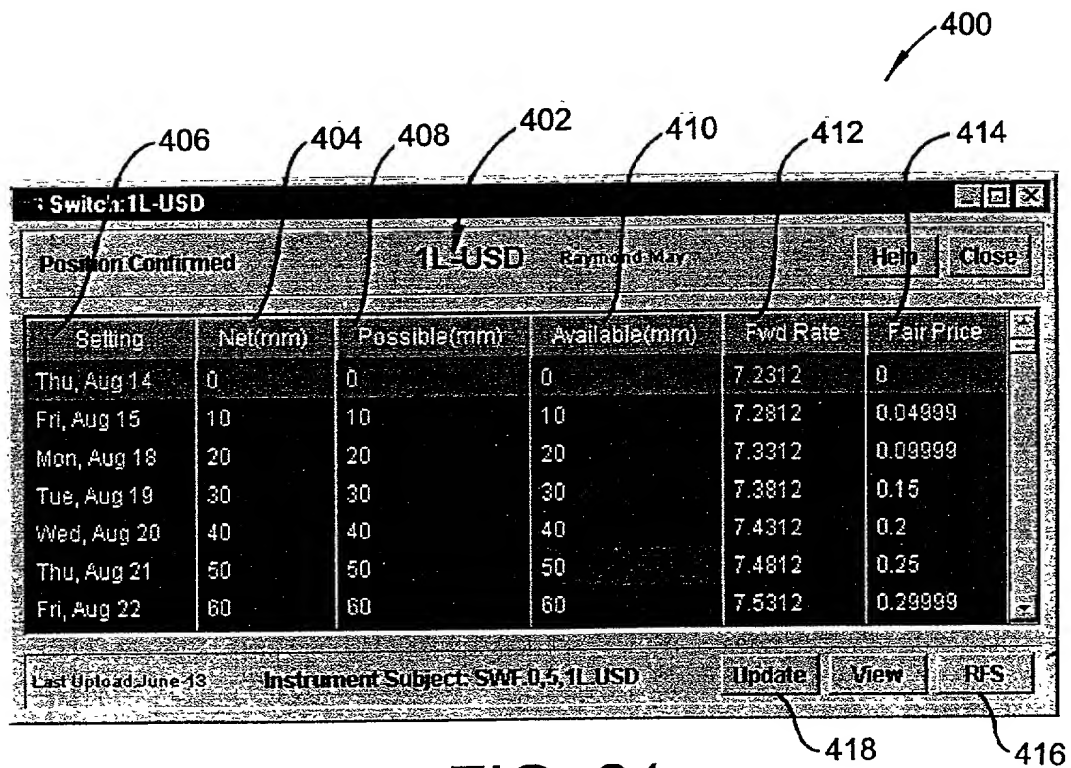


FIG. 21.

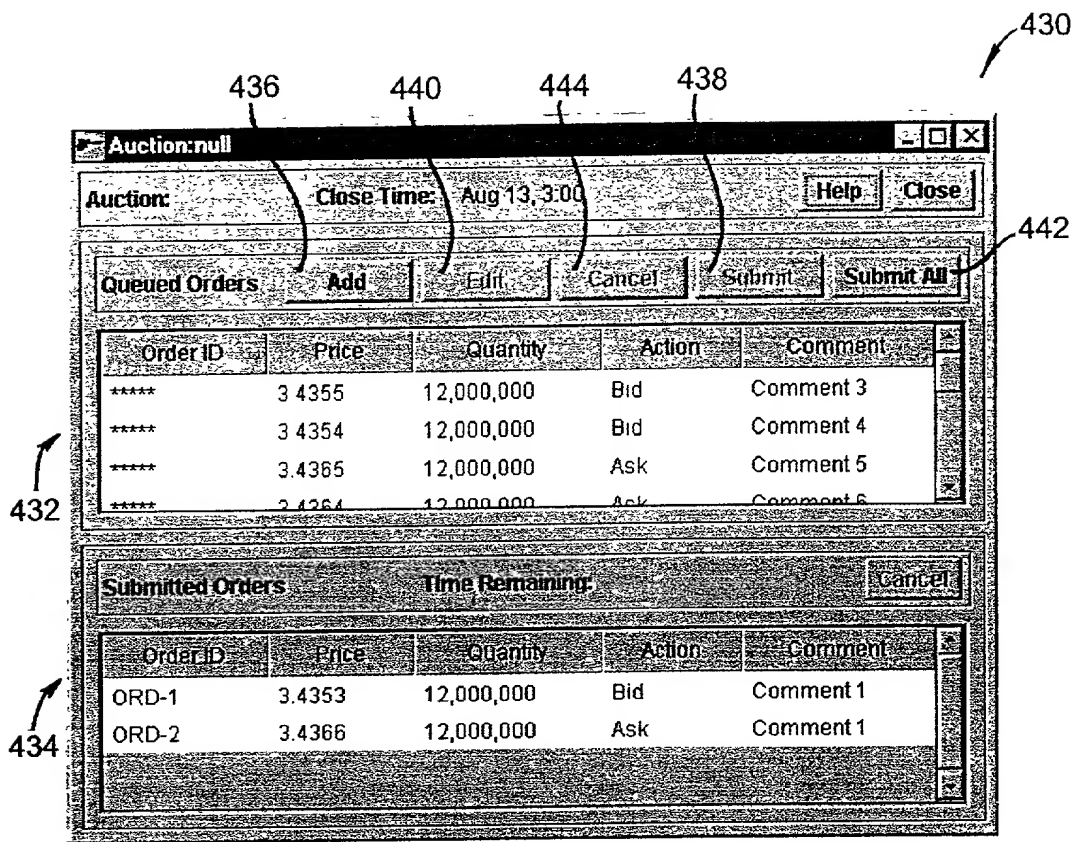


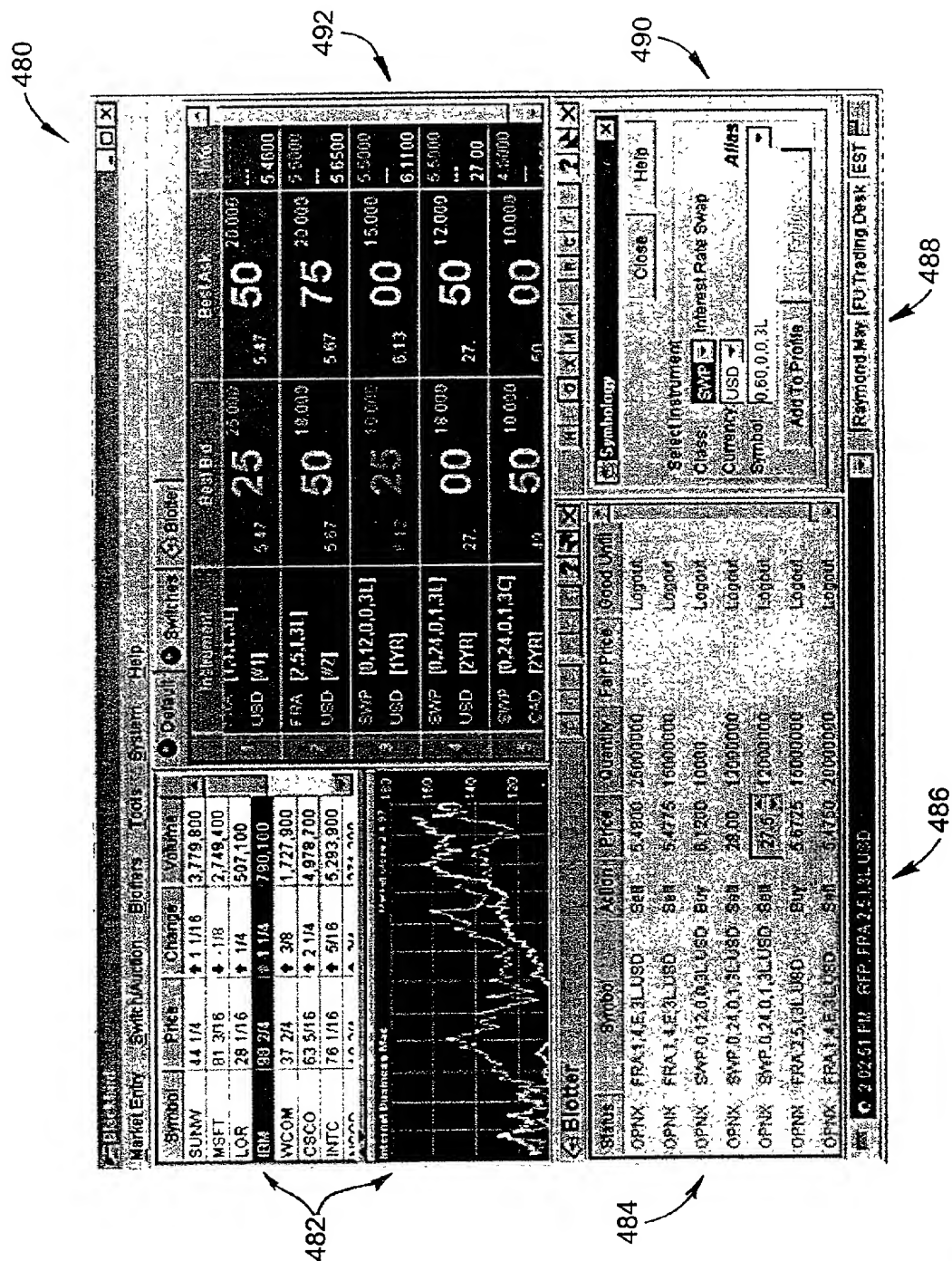
FIG. 22A.

The screenshot shows a window titled 'Switch Auction' with a close button. It contains a table with the following data:

Float COY	Status	Date	Position	Results	Rate
1L-USD	FINE TILL	Thu, May 7	100.0	0.0	
3L-USD	PENDING	Fri, May 8	-100.0	0.0	
6L-USD	PENDING	Mon, May 11	150.0	0.0	
1C-CAD	PENDING	Tue, May 12	200.0	0.0	
3C-CAD	PENDING	Wed, May 13	-250.0	0.0	
		Thu, May 14	0.0	0.0	
		Fri, May 15	0.0	0.0	
		Mon, May 18	0.0	0.0	

FIG. 22B.





**FIG. 23.**

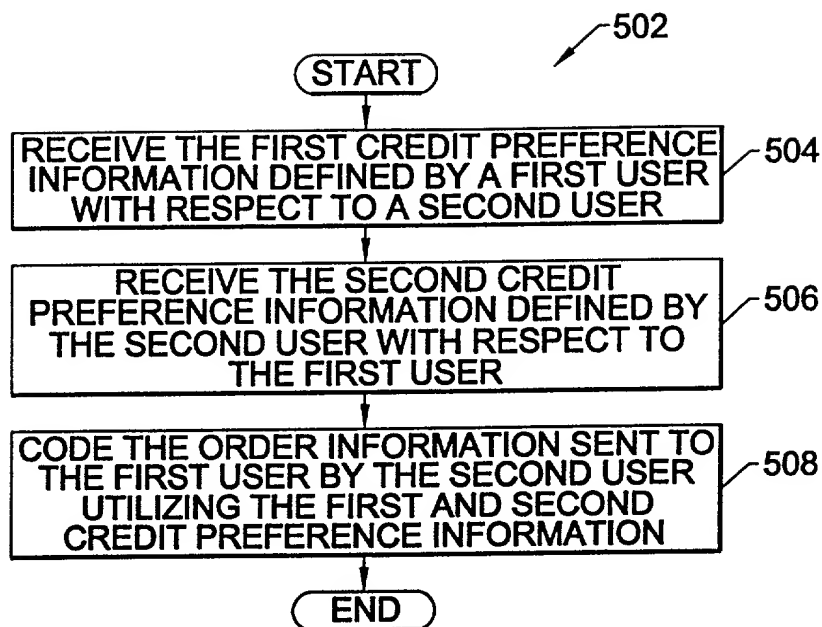


FIG. 24.

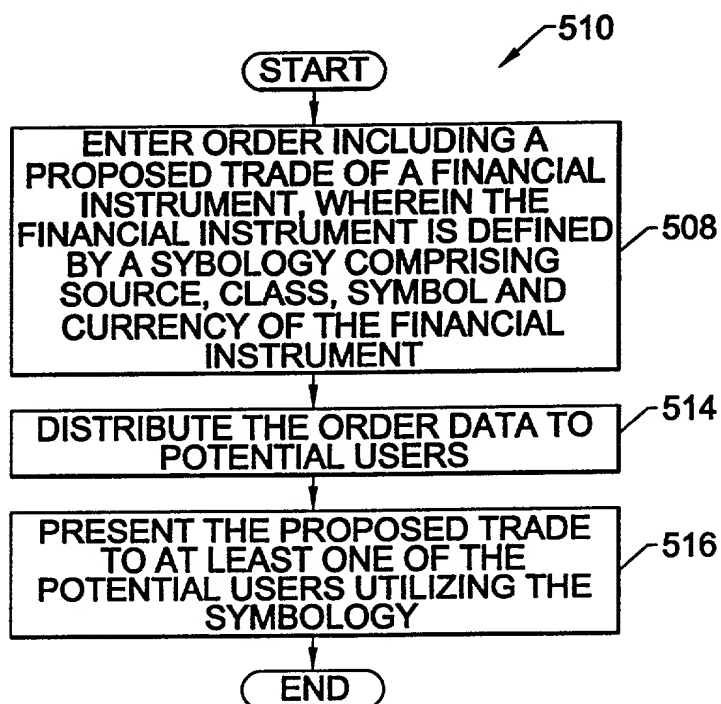


FIG. 25.

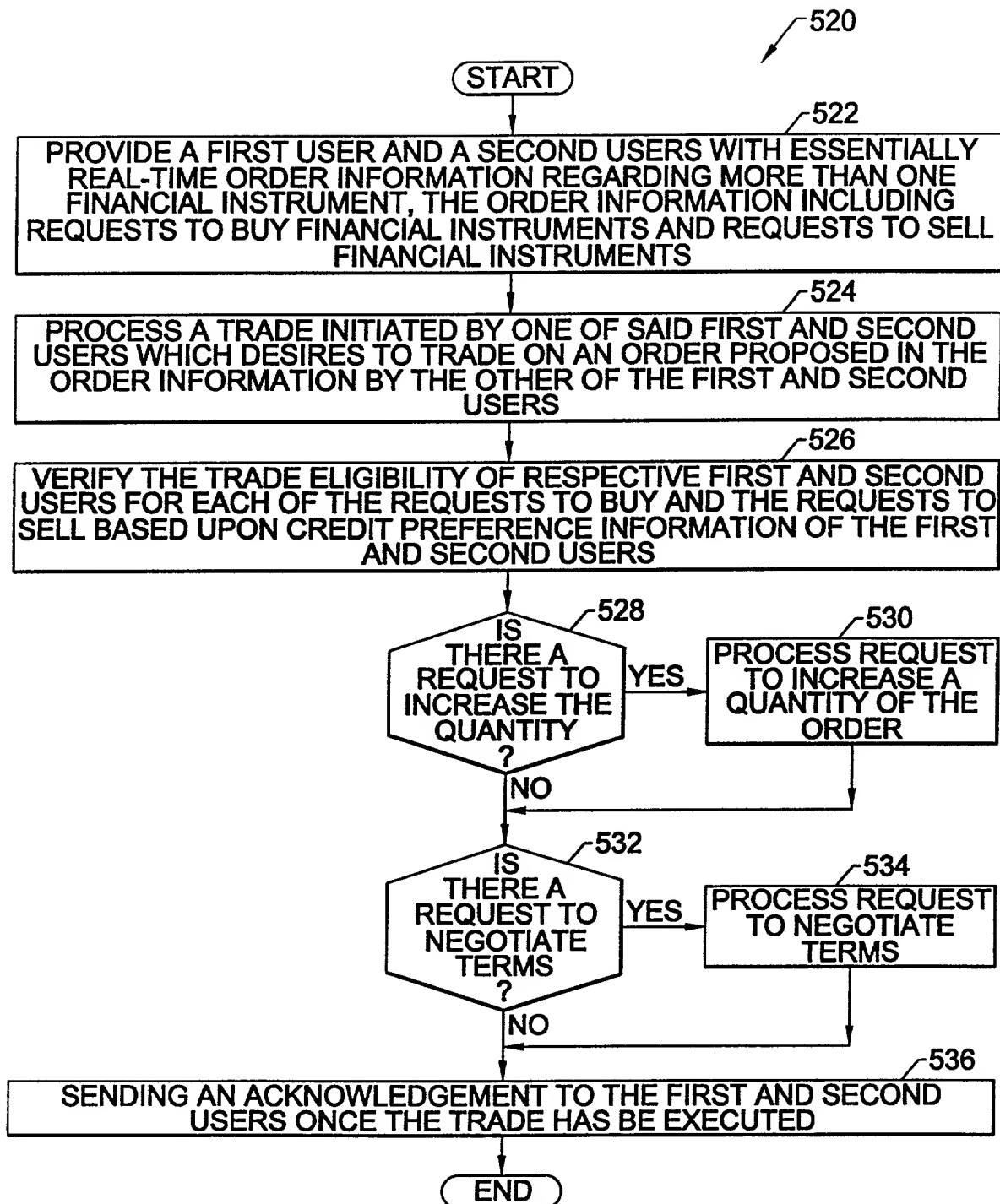


FIG. 26.

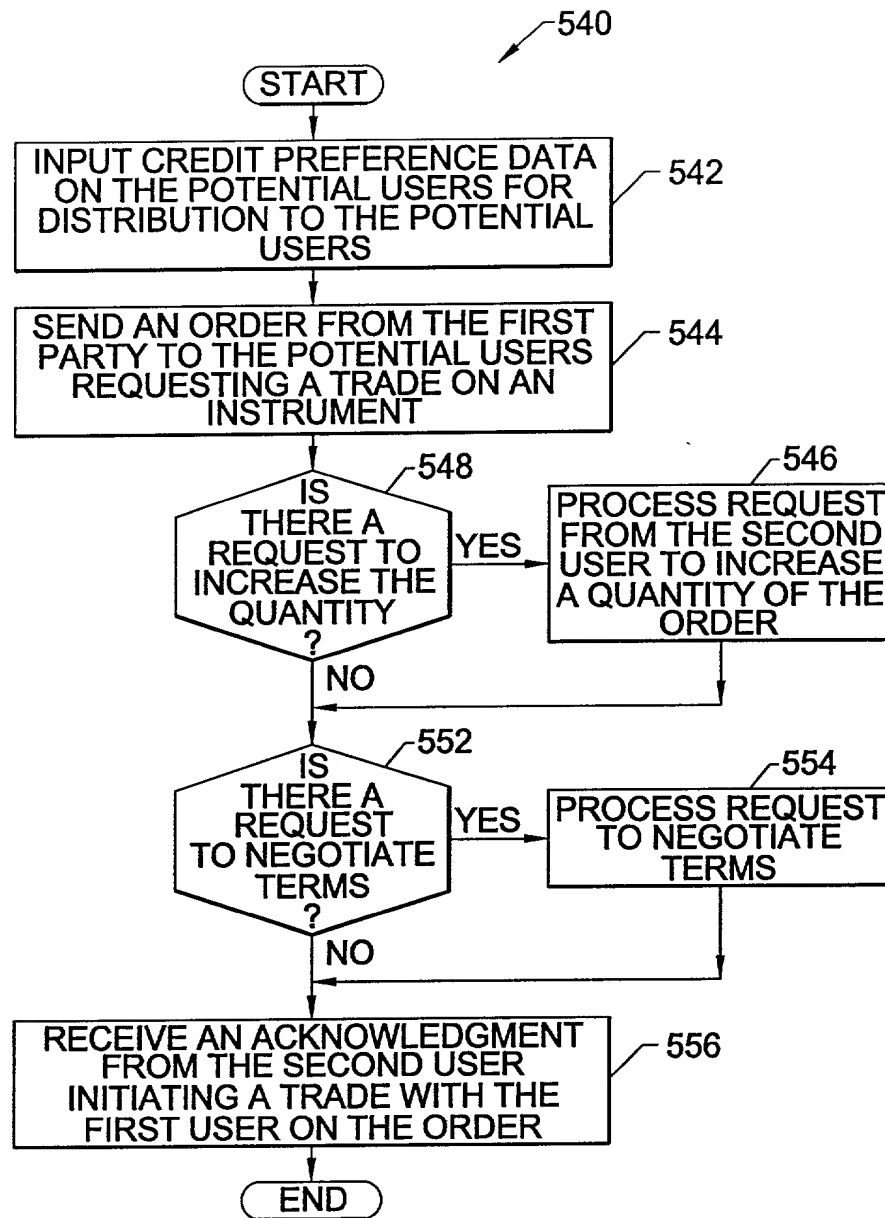


FIG. 27A.

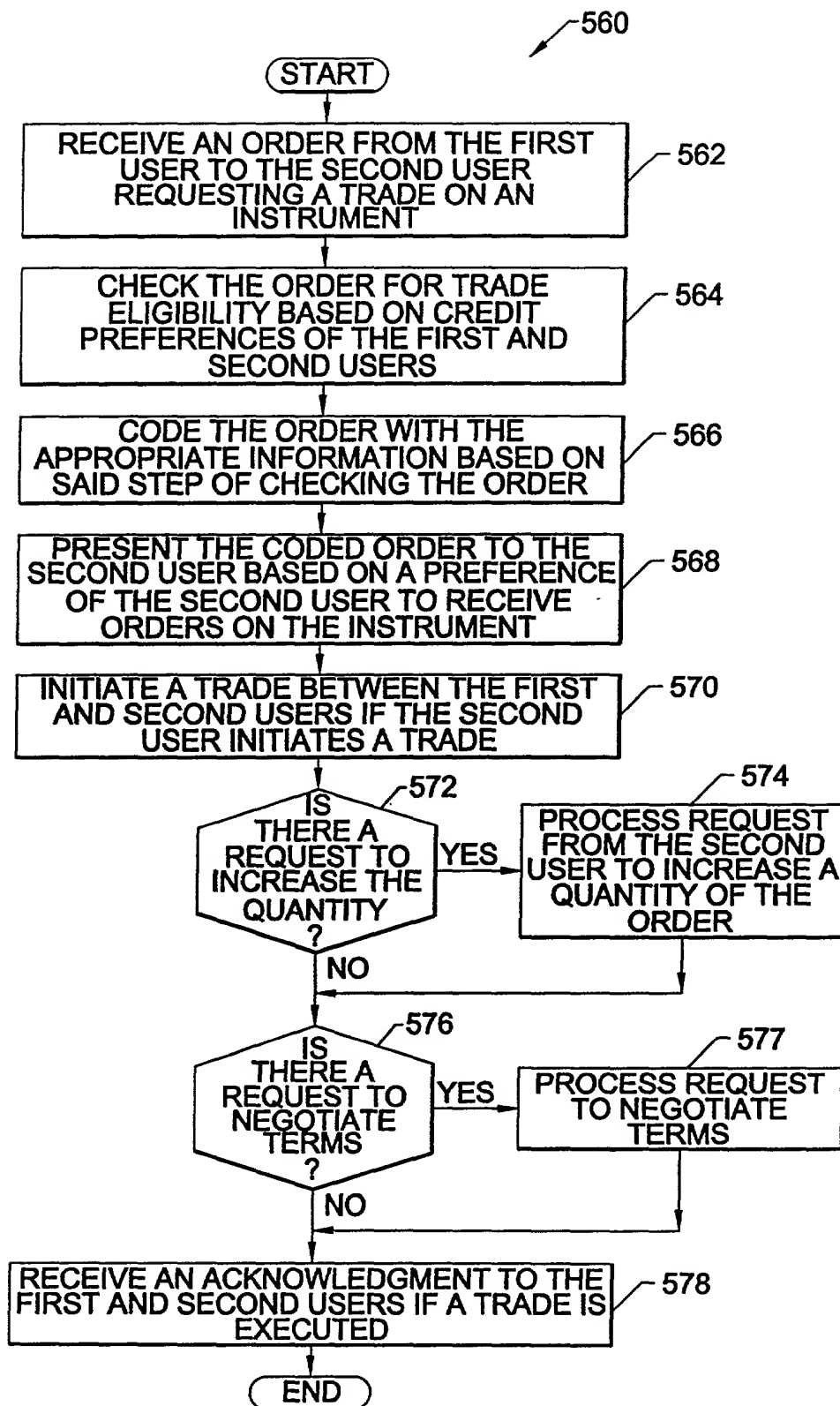


FIG. 27B.

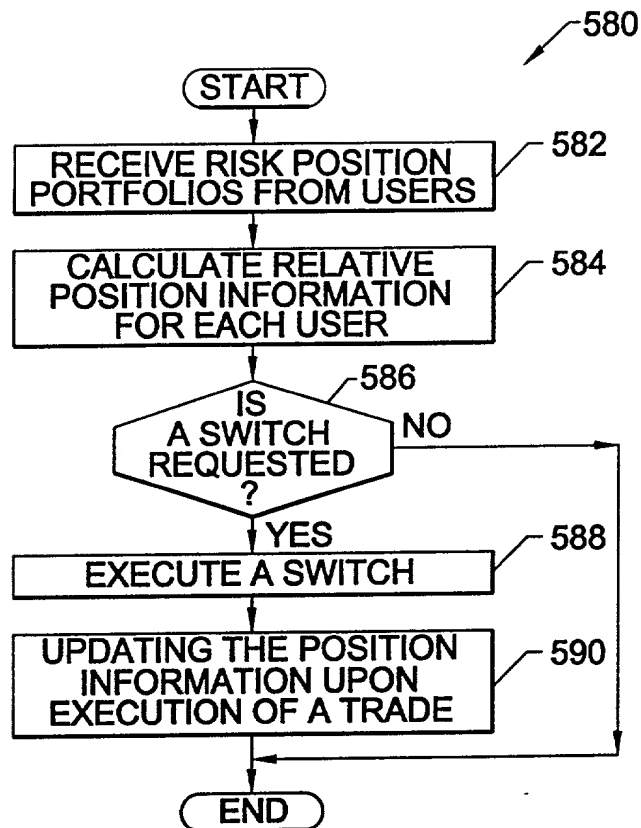


FIG. 28.

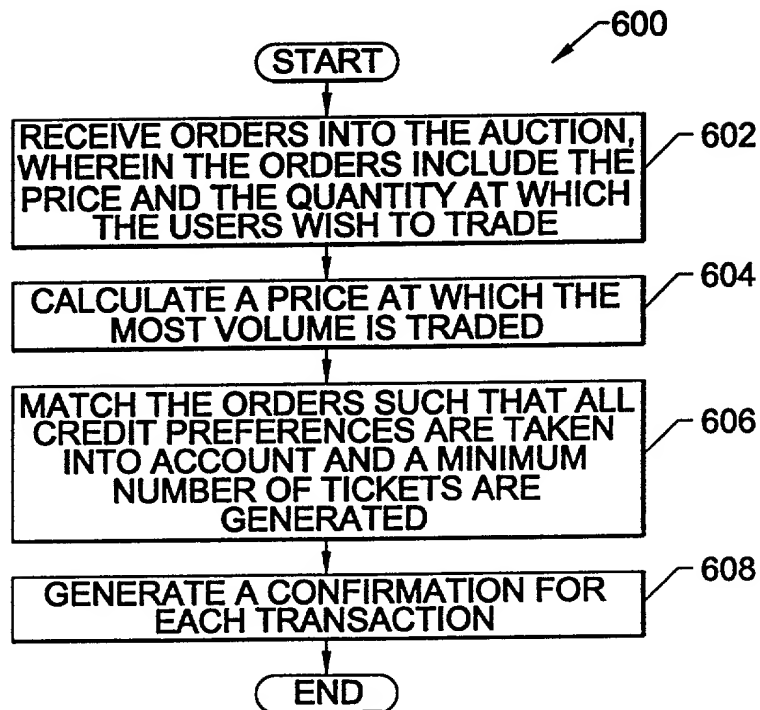
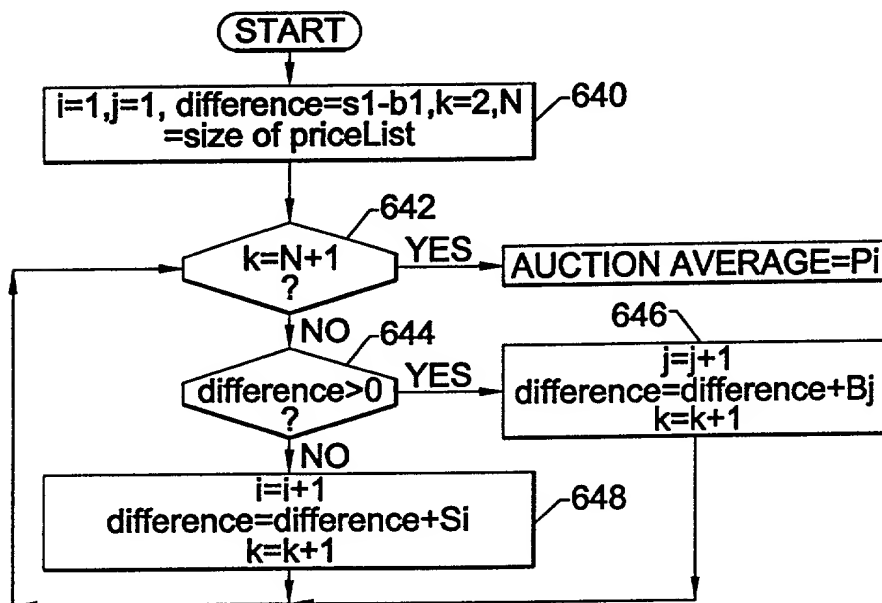
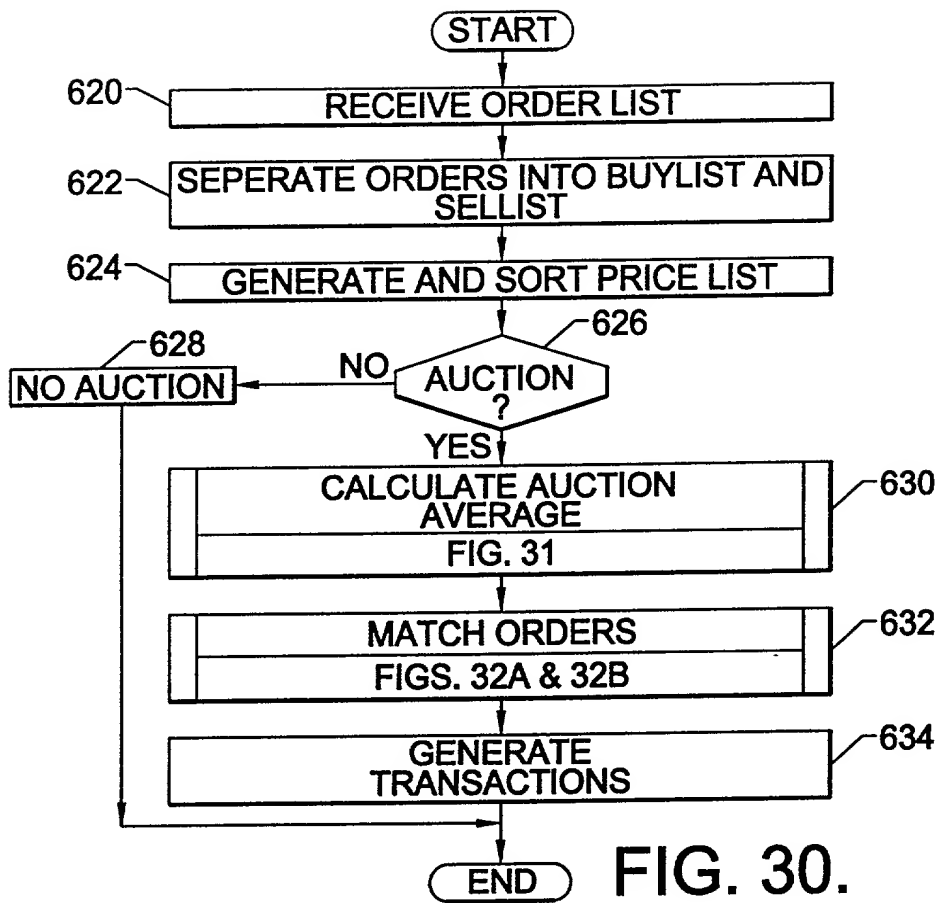
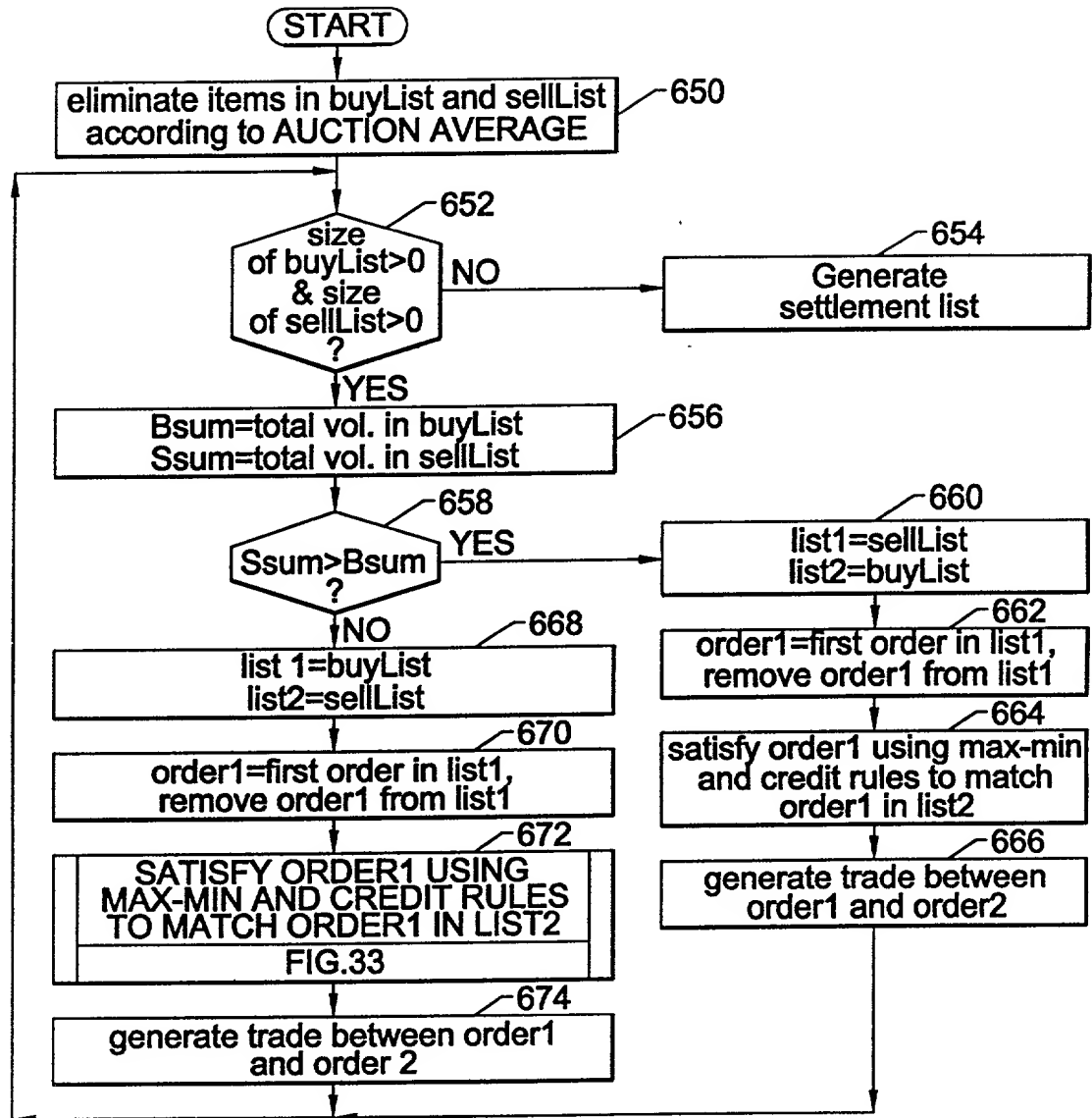


FIG. 29.





**FIG. 32.**



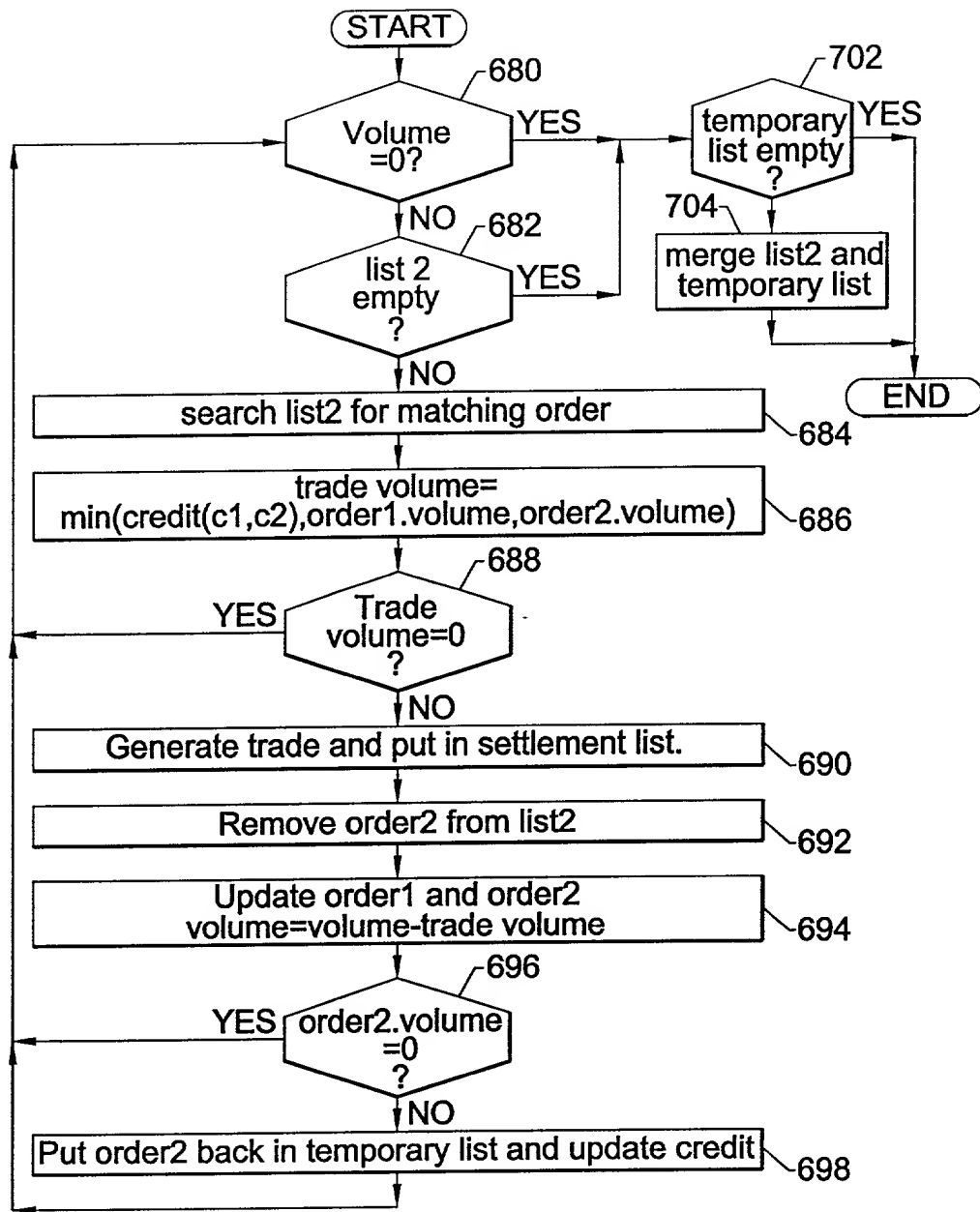


FIG. 33.

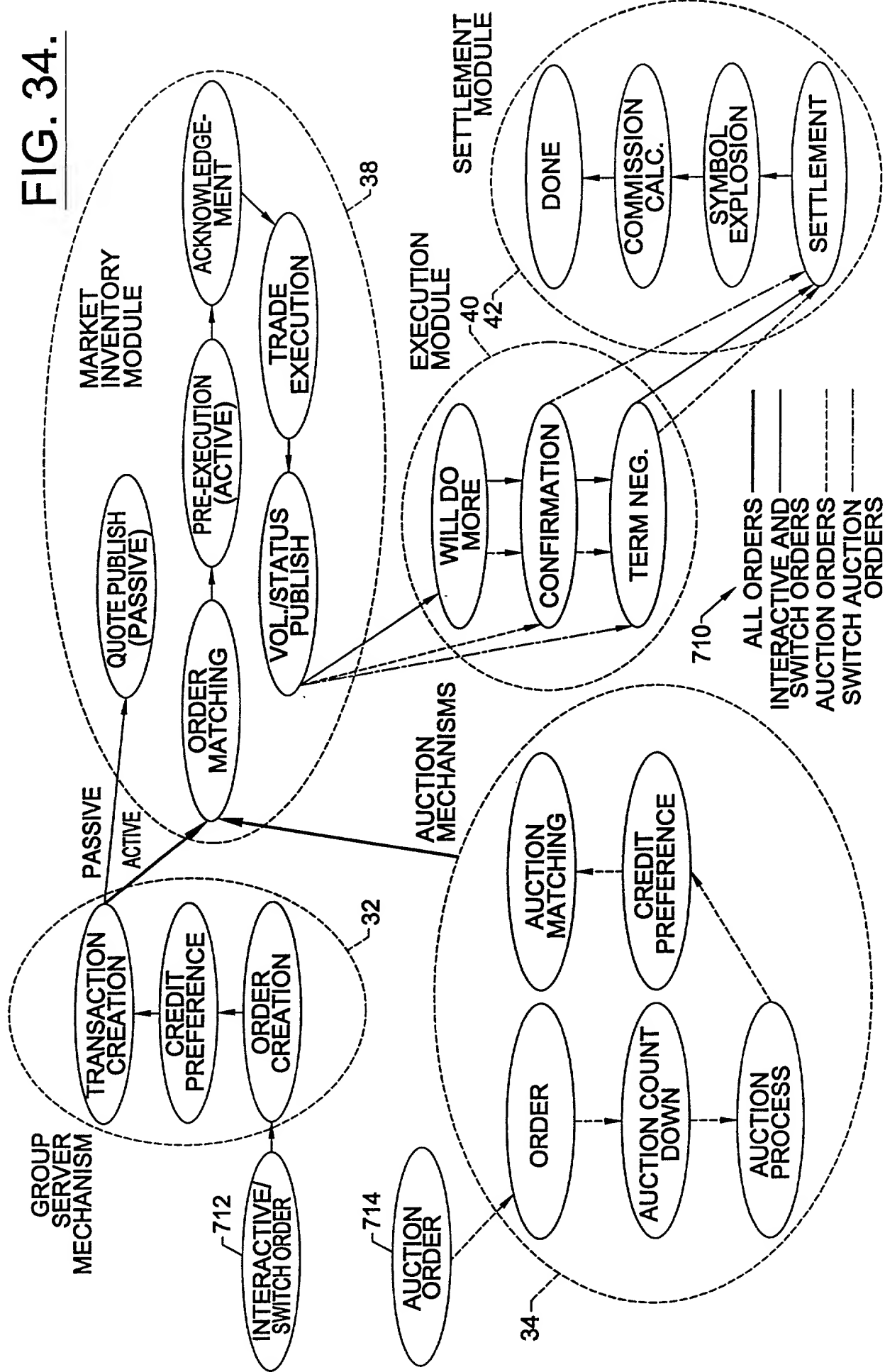


FIG. 35

The form is titled "eCFO Login". It contains two input fields: "Username:" and "Password:". Below these fields is an oval button labeled "Submit".

750

752

754

FIG. 35

The form is titled "eCFO RFP Dealer Selection". It contains three main sections: "Instrument", "Dealers", and "Message".

755

762

760

764

Submit RFP

FIG. 36

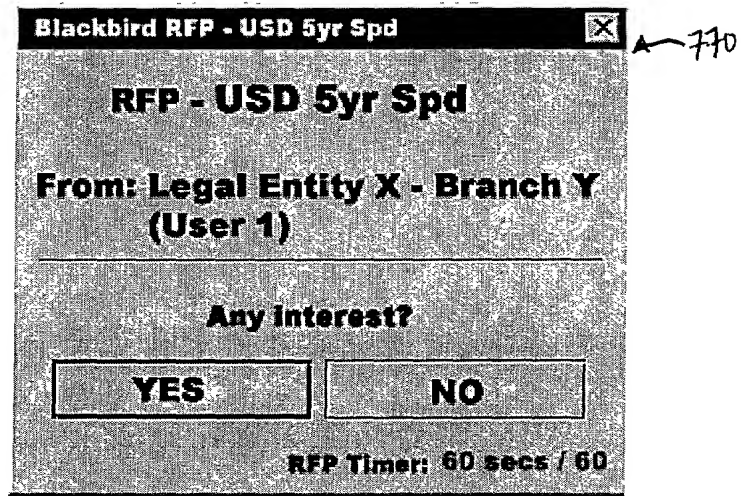


FIG. 37

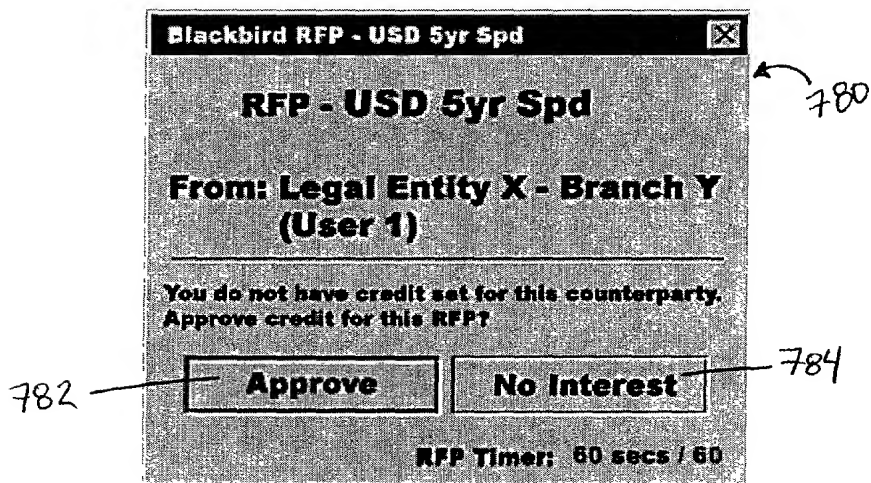


FIG. 38

**eCFO RFP – USD 5yr Spd**

### Request for Price

USD 5yr Spd

Incoming RFP	Counterparty Bid	Counterparty Ask
USD 5 Yr Spd	99.25 / 50	100.5 / 50
Counterparty: Anonymous		
Credit Rating: Green		

FIG. 39

**800**

Active Mkts

- Orders
- Blotter
- Messages
- Chat Room
- RFP Poster

Incoming RFP	My Bid	My Offer
USD 5yr Spd Bank X 24	99.25 / 50	100.5 / 50
USD 10yr Spd Bank Y 15	133.25 / 50	
USD 5yr Spd Bank Z 8	99.50 / 50	100.5 / 50
USD 3yr Spd Bank A 8		87.25 / 50
USD 3yr Spd Bank B 8		87.50 / 50

**Staging Area**

USD 5yr Spd

**BID** 99.25 **ASK** 100.5

[Space for other details...  
 Requester's available credit?  
 Auction Results?]

ADMIN: Welcome to Blackbird

**802**

FIG. 40

805

**eCFO RFP RA- USD 5yr Spd**

**Request for Price – Reverse Auction**  
USD 5yr Spd

Incoming RFP	Counterparty Bid	Counterparty Ask
USD 5 Yr Spd	99.25 / 50	100.5 / 50

**Counterparty:**  
Dealer A

**Credit Rating:**  
Green

Hit

Lift

Cancel

FIG. 41

807

Active Mkts

Orders

Blotter

Messages

Chat Room

**RFP - RA**

Outgoing RFP	Best Bid	Best Offer
USD 5yr Spd 24	99.25 / 50	100.5 / 50
USD 10yr Spd 15	133.25 / 50	
USD 5yr Spd 10	99.50 / 50	100.5 / 50
USD 3yr Spd 0		87.25 / 50
USD 3yr Spd 0		87.50 / 50

**HIT**

Limit Price: 99.125

Total Quantity: 125mm

Avg Price: 99.250

USD 5yr Spd	
Bid Quantity/Price	Ask Price/Quantity
50mm 99.25	100.625 50mm
25mm 99.25	100.50mp 50mm
50mm 99.125	
50mm 99.00	

Avg Price: 99.250

FIG. 42

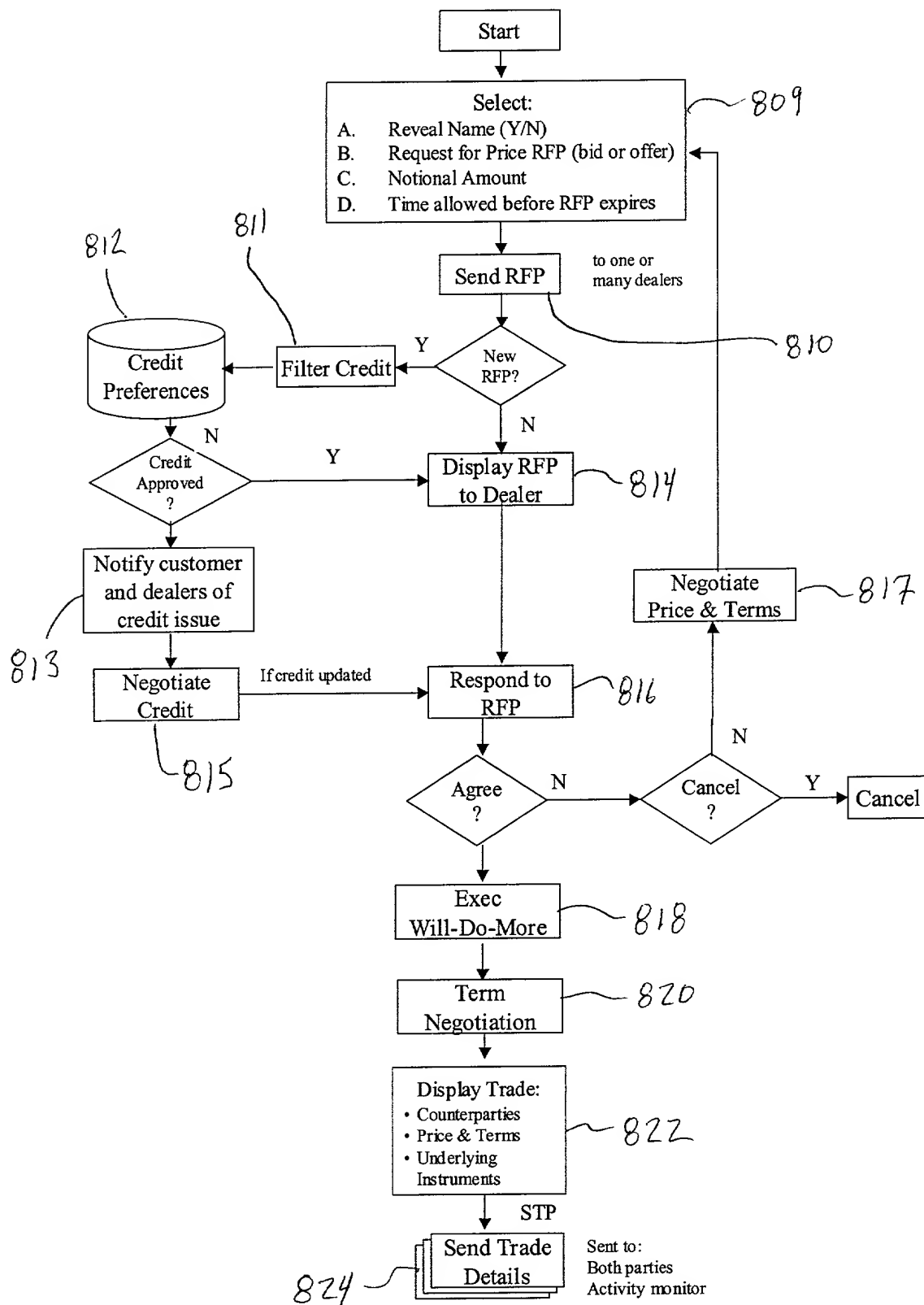


FIG. 43